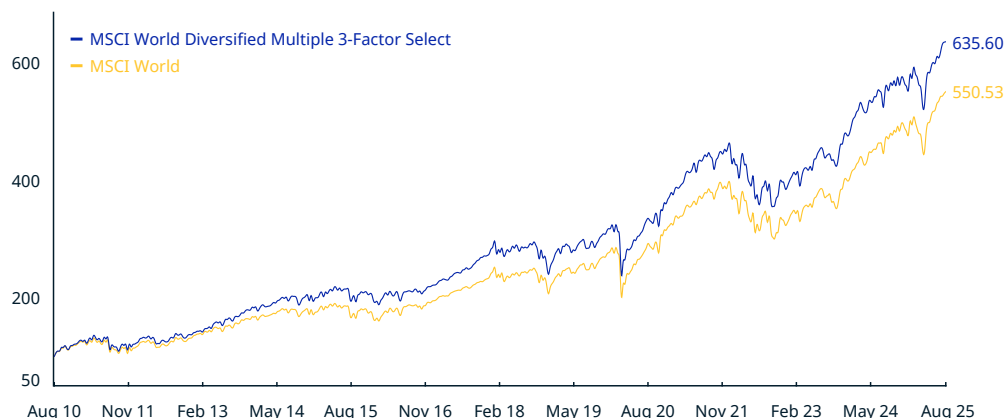


# MSCI World Diversified Multiple 3-Factor Select Index (USD)

The MSCI World Diversified Multiple 3-Factor Select Index is based on the MSCI World Index, its parent index. The parent index includes large and mid-cap stocks across 23 Developed Markets (DM) countries\* and excludes the companies associated with controversial or nuclear weapons, or deriving revenues from tobacco. The MSCI World Diversified Multiple 3-Factor Select Index aims to maximize exposure to three factors – Value, Momentum and Quality - while maintaining a risk profile similar to that of the underlying parent index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (AUG 2010 – AUG 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Diversified Multiple 3-Factor Select	MSCI World
2024	15.81	19.19
2023	24.86	24.42
2022	-16.22	-17.73
2021	24.64	22.35
2020	16.56	16.50
2019	26.39	28.40
2018	-8.66	-8.20
2017	25.88	23.07
2016	5.03	8.15
2015	3.60	-0.32
2014	8.99	5.50
2013	34.23	27.37
2012	14.55	16.54
2011	-0.73	-5.02

## INDEX PERFORMANCE – GROSS RETURNS (%) (AUG 29, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Apr 30, 1999
MSCI World Diversified Multiple 3-Factor Select	3.65	7.46	13.39	13.67	18.84	13.56	12.12	9.96
MSCI World	2.64	8.50	16.17	14.12	19.06	13.42	12.22	7.15

## FUNDAMENTALS (AUG 29, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.83	17.07	15.05	2.67
1.66	23.84	20.07	3.75

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 1999 – AUG 29, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Apr 30, 1999	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Diversified Multiple 3-Factor Select	0.94	3.44	40.89	14.12	15.46	14.42	0.97	0.72	0.72	0.57	53.31	2007-10-29–2009-03-09
MSCI World	1.00	0.00	2.34	14.27	15.60	14.96	0.97	0.70	0.71	0.38	57.46	2007-10-31–2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI World Diversified Multiple 3-Factor Select Index (USD)

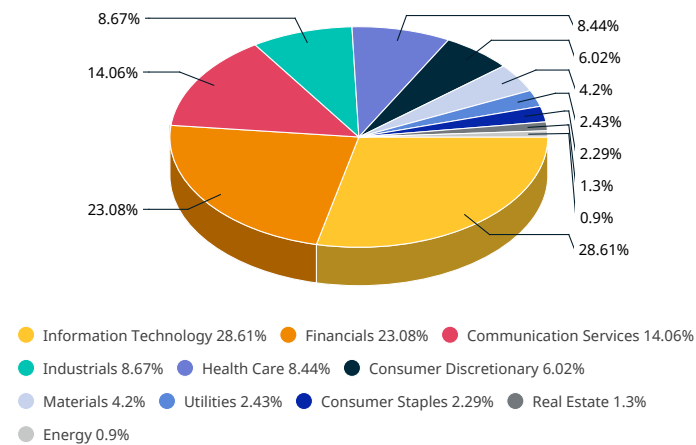
### INDEX CHARACTERISTICS

	MSCI World Diversified Multiple 3-Factor Select	MSCI World
<b>Number of Constituents</b>	232	1,320
	<b>Weight (%)</b>	
<b>Largest</b>	5.85	5.44
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.43	0.08
<b>Median</b>	0.16	0.03

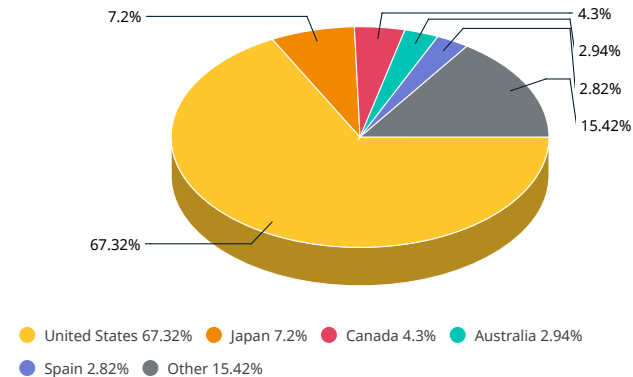
### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	5.85	4.44	Info Tech
META PLATFORMS A	4.17	2.05	Comm Svcs
NVIDIA	3.75	5.44	Info Tech
ALPHABET C	3.43	1.34	Comm Svcs
MICROSOFT CORP	2.89	4.58	Info Tech
NETFLIX	2.58	0.66	Comm Svcs
CISCO SYSTEMS	2.32	0.35	Info Tech
AT&T	2.14	0.27	Comm Svcs
ADOBE	1.97	0.19	Info Tech
GILEAD SCIENCES	1.89	0.18	Health Care
<b>Total</b>	<b>30.98</b>	<b>19.50</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](https://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create any derivative works, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be by applicable law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at [www.msci.com/legal/privacy-notice](https://www.msci.com/legal/privacy-notice)

© 2025 MSCI Inc. All rights reserved.

